

## Chair for Energy Trading and Finance

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### Publications of Prof. Dr. Rüdiger Kiesel

#### 2017

R. Kiesel, and F. Paraschiv: *Econometric analysis of 15-minute intraday electricity prices* In: **Energy Economics**, Vol 64 (2017), p. 77-90.

#### 2016

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R. Kiesel and F. Rahe: *Option pricing under time-varying risk aversion with applications to risk forecasting* In: **Journal of Banking and Finance**, Vol 76 (2016) No 3, p. 120-138.

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R. Kiesel, and M. Kustermann: *Structural Models for Coupled Electricity Markets*. In: **Journal of Commodity Finance**, Vol 3 (2016) No 1, p. 1638.

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C. Harms and R. Kiesel: *Application of electricity bid stack models for dynamic hedging purposes* In: **Journal of Energy Markets**, Vol 10 (2015) No 1, p. 1-29.

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S. Ebbeler, F. E. Benth and R. Kiesel: *Indifference Pricing of Weather Derivatives based on Electricity Futures* In: M. Prokopczuk (Ed.): **Energy Pricing Models: Recent Advances, Methods, and Tools**. Palgrave Macmillan, New York 2014.

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R. Biegler-König, F. E. Benth and R. Kiesel: **Electricity Options and Additional Information**, Working Paper. F. E. Benth, V. Kholodnyi and P. Laurence (Ed.), Publisher: Quantitative Energy Finance, Springer 2013.

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R. Kiesel and K. Metka: *A Multivariate Commodity Analysis with Time-Dependent Volatility - Evidence from the German Energy Market*. In: **Zeitschrift für Energiewirtschaft**, Vol 37 (2013) No 2, p. 107-126. [doi:10.1007/s12398-012-0102-4](https://doi.org/10.1007/s12398-012-0102-4)

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G. Grüll and R. Kiesel: *Quantifying the CO2 Permit Price Sensitivity*. In: **Zeitschrift für Energiewirtschaft**, Vol 36 (2012) No 2, p. 101-111. [doi:10.1007/s12398-012-0082-4](https://doi.org/10.1007/s12398-012-0082-4)

D. Bauer, F. E. Benth and R. Kiesel: *Modelling the forward surface of mortality*. In: **SIAM Journal on Financial Mathematics**, Vol 3 (2012) No 1, p. 639-666. [doi:10.1137/100818261](https://doi.org/10.1137/100818261)

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